autogluon each location

October 7, 2023

```
[29]: import pandas as pd
      import numpy as np
      import warnings
      warnings.filterwarnings("ignore")
      def fix_datetime(X, name):
          # Convert 'date_forecast' to datetime format and replace original columnu
       with 'ds'
          X['ds'] = pd.to_datetime(X['date_forecast'])
          X.drop(columns=['date_forecast'], inplace=True, errors='ignore')
          X.sort_values(by='ds', inplace=True)
          X.set_index('ds', inplace=True)
          # Drop rows where the minute part of the time is not 0
          X = X[X.index.minute == 0]
          return X
      def convert to datetime(X_train observed, X_train_estimated, X_test, y_train):
          X_train_observed = fix_datetime(X_train_observed, "X_train_observed")
          X train_estimated = fix_datetime(X_train_estimated, "X_train_estimated")
          X_test = fix_datetime(X_test, "X_test")
          X_train_observed["estimated_diff_hours"] = 0
          X_train_estimated["estimated_diff_hours"] = (X_train_estimated.index - pd.
       sto_datetime(X_train_estimated["date_calc"])).dt.total_seconds() / 3600
          X_test["estimated_diff_hours"] = (X_test.index - pd.
       sto_datetime(X_test["date_calc"])).dt.total_seconds() / 3600
          X_train_estimated["estimated_diff_hours"] = 

¬X_train_estimated["estimated_diff_hours"].astype('int64')

          # the filled once will get dropped later anyways, when we drop y nans
```

```
X_test["estimated_diff_hours"] = X_test["estimated_diff_hours"].fillna(-50).

¬astype('int64')
    X_train_estimated.drop(columns=['date_calc'], inplace=True)
    X test.drop(columns=['date calc'], inplace=True)
    y train['ds'] = pd.to datetime(y train['time'])
    y_train.drop(columns=['time'], inplace=True)
    y_train.sort_values(by='ds', inplace=True)
    y_train.set_index('ds', inplace=True)
    return X_train_observed, X_train_estimated, X_test, y_train
def preprocess_data(X_train_observed, X_train_estimated, X_test, y_train,_
 →location):
    # convert to datetime
    X_train_observed, X_train_estimated, X_test, y_train =_
 →convert_to_datetime(X_train_observed, X_train_estimated, X_test, y_train)
    y_train["y"] = y_train["pv_measurement"].astype('float64')
    y_train.drop(columns=['pv_measurement'], inplace=True)
    X_train = pd.concat([X_train_observed, X_train_estimated])
    # clip all y values to 0 if negative
    y_train["y"] = y_train["y"].clip(lower=0)
    X_train = pd.merge(X_train, y_train, how="outer", left_index=True, __
 →right_index=True)
    X train["location"] = location
    X_test["location"] = location
    return X_train, X_test
# Define locations
locations = ['A', 'B', 'C']
X_trains = []
X_{\text{tests}} = []
# Loop through locations
for loc in locations:
    print(f"Processing location {loc}...")
    # Read target training data
```

Processing location A... Processing location B... Processing location C...

1 Feature enginering

```
[30]: # temporary
X_train["hour"] = X_train.index.hour
X_train["weekday"] = X_train.index.weekday
# weekday or is_weekend
X_train["is_weekend"] = X_train["weekday"].apply(lambda x: 1 if x >= 5 else 0)

# drop weekday
#X_train.drop(columns=["weekday"], inplace=True)
X_train["month"] = X_train.index.month
X_train["year"] = X_train.index.year

X_test["hour"] = X_test.index.hour
X_test["weekday"] = X_test.index.weekday

# weekday or is_weekend
X_test["is_weekend"] = X_test["weekday"].apply(lambda x: 1 if x >= 5 else 0)

# drop weekday
#X_test.drop(columns=["weekday"], inplace=True)
```

```
X_test["month"] = X_test.index.month
X_test["year"] = X_test.index.year

to_drop = ["snow_drift:idx", "snow_density:kgm3"]

X_train.drop(columns=to_drop, inplace=True)
X_test.drop(columns=to_drop, inplace=True)

X_train.dropna(subset=['y'], inplace=True)

X_train.to_csv('X_train_raw.csv', index=True)

X_test.to_csv('X_train_raw.csv', index=True)

[31]: # import autogluon.eda.auto as auto
# auto.dataset_overview(train_data=X_train, test_data=X_test, label="y",usample=None)

[32]: # auto.target_analysis(train_data=X_train, label="y")
2 Starting
```

```
[33]: import os
      # Get the last submission number
      last_submission_number = int(max([int(filename.split('_')[1].split('.')[0]) for__
       ofilename in os.listdir('submissions') if "submission" in filename]))
      print("Last submission number:", last_submission_number)
      print("Now creating submission number:", last_submission_number + 1)
      # Create the new filename
      new_filename = f'submission_{last_submission_number + 1}'
      hello = os.environ.get('HELLO')
      if hello is not None:
          new_filename += f'_{hello}'
      print("New filename:", new_filename)
     Last submission number: 78
     Now creating submission number: 79
     New filename: submission_79
[34]: from autogluon.tabular import TabularDataset, TabularPredictor
      train_data = TabularDataset('X_train_raw.csv')
      train_data.drop(columns=['ds'], inplace=True)
```

```
label = 'y'
      metric = 'mean_absolute_error'
      time_limit = 60
      presets = 'best_quality'
     Loaded data from: X_train_raw.csv | Columns = 52 / 52 | Rows = 93024 -> 93024
[35]: predictors = [None, None, None]
[36]: loc = "A"
      print(f"Training model for location {loc}...")
      predictor = TabularPredictor(label=label, eval_metric=metric,__
       →path=f"AutogluonModels/{new_filename}_{loc}").
       ofit(train_data[train_data["location"] == loc], time_limit=time_limit,_u
       ⇔presets=presets)
      predictors[0] = predictor
     Warning: path already exists! This predictor may overwrite an existing
     predictor! path="AutogluonModels/submission_79_A"
     Presets specified: ['best_quality']
     Stack configuration (auto_stack=True): num_stack_levels=1, num_bag_folds=8,
     num_bag_sets=20
     Beginning AutoGluon training ... Time limit = 60s
     AutoGluon will save models to "AutogluonModels/submission_79_A/"
     AutoGluon Version: 0.8.2
     Python Version:
                         3.10.12
     Operating System: Linux
     Platform Machine:
                         x86 64
     Platform Version: #1 SMP Debian 5.10.191-1 (2023-08-16)
     Disk Space Avail: 102.14 GB / 105.09 GB (97.2%)
     Train Data Rows:
                         34085
     Train Data Columns: 50
     Label Column: v
     Preprocessing data ...
     AutoGluon infers your prediction problem is: 'regression' (because dtype of
     label-column == float and many unique label-values observed).
             Label info (max, min, mean, stddev): (5733.42, 0.0, 630.59471,
     1165.90242)
             If 'regression' is not the correct problem_type, please manually specify
     the problem type parameter during predictor init (You may specify problem type
     as one of: ['binary', 'multiclass', 'regression'])
     Using Feature Generators to preprocess the data ...
     Fitting AutoMLPipelineFeatureGenerator...
             Available Memory:
                                                   31398.19 MB
             Train Data (Original) Memory Usage: 15.34 MB (0.0% of available memory)
             Inferring data type of each feature based on column values. Set
     feature_metadata_in to manually specify special dtypes of the features.
```

```
Stage 1 Generators:
                Fitting AsTypeFeatureGenerator...
                        Note: Converting 2 features to boolean dtype as they
only contain 2 unique values.
        Stage 2 Generators:
                Fitting FillNaFeatureGenerator...
        Stage 3 Generators:
                Fitting IdentityFeatureGenerator...
Training model for location A...
        Stage 4 Generators:
                Fitting DropUniqueFeatureGenerator...
        Stage 5 Generators:
                Fitting DropDuplicatesFeatureGenerator...
        Useless Original Features (Count: 1): ['location']
                These features carry no predictive signal and should be manually
investigated.
                This is typically a feature which has the same value for all
rows.
                These features do not need to be present at inference time.
        Types of features in original data (raw dtype, special dtypes):
                ('float', []): 44 | ['absolute_humidity_2m:gm3',
'air_density_2m:kgm3', 'ceiling_height_agl:m', 'clear_sky_energy_1h:J',
'clear_sky_rad:W', ...]
                ('int', []) : 5 | ['hour', 'weekday', 'is_weekend', 'month',
'year']
        Types of features in processed data (raw dtype, special dtypes):
                                 : 43 | ['absolute_humidity_2m:gm3',
                ('float', [])
'air_density_2m:kgm3', 'ceiling_height_agl:m', 'clear_sky_energy_1h:J',
'clear_sky_rad:W', ...]
                ('int', [])
                              : 4 | ['hour', 'weekday', 'month', 'year']
                ('int', ['bool']) : 2 | ['elevation:m', 'is_weekend']
        0.3s = Fit runtime
        49 features in original data used to generate 49 features in processed
data.
        Train Data (Processed) Memory Usage: 12.88 MB (0.0% of available memory)
Data preprocessing and feature engineering runtime = 0.32s ...
AutoGluon will gauge predictive performance using evaluation metric:
'mean_absolute_error'
        This metric's sign has been flipped to adhere to being higher_is_better.
The metric score can be multiplied by -1 to get the metric value.
        To change this, specify the eval_metric parameter of Predictor()
User-specified model hyperparameters to be fit:
        'NN_TORCH': {},
        'GBM': [{'extra_trees': True, 'ag_args': {'name_suffix': 'XT'}}, {},
'GBMLarge'],
        'CAT': {},
```

```
'XGB': {},
        'FASTAI': {},
        'RF': [{'criterion': 'gini', 'ag_args': {'name_suffix': 'Gini',
'problem_types': ['binary', 'multiclass']}}, {'criterion': 'entropy', 'ag_args':
{'name suffix': 'Entr', 'problem types': ['binary', 'multiclass']}},
{'criterion': 'squared_error', 'ag_args': {'name_suffix': 'MSE',
'problem_types': ['regression', 'quantile']}}],
        'XT': [{'criterion': 'gini', 'ag_args': {'name_suffix': 'Gini',
'problem_types': ['binary', 'multiclass']}}, {'criterion': 'entropy', 'ag_args':
{'name_suffix': 'Entr', 'problem_types': ['binary', 'multiclass']}},
{'criterion': 'squared_error', 'ag_args': {'name_suffix': 'MSE',
'problem_types': ['regression', 'quantile']}}],
        'KNN': [{'weights': 'uniform', 'ag args': {'name_suffix': 'Unif'}},
{'weights': 'distance', 'ag_args': {'name_suffix': 'Dist'}}],
AutoGluon will fit 2 stack levels (L1 to L2) ...
Fitting 11 L1 models ...
Fitting model: KNeighborsUnif_BAG_L1 ... Training model for up to 39.78s of the
59.68s of remaining time.
        -299.7062
                         = Validation score (-mean absolute error)
        0.05s
                = Training
                              runtime
        1.69s
                 = Validation runtime
Fitting model: KNeighborsDist_BAG_L1 ... Training model for up to 37.95s of the
57.85s of remaining time.
        -300.7424
                         = Validation score (-mean_absolute_error)
        0.05s
                = Training
                              runtime
                = Validation runtime
        1.68s
Fitting model: LightGBMXT_BAG_L1 ... Training model for up to 36.12s of the
56.02s of remaining time.
        Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
        -165.3939
                         = Validation score (-mean_absolute_error)
        30.87s
               = Training
                             runtime
        21.58s = Validation runtime
Completed 1/20 k-fold bagging repeats ...
Fitting model: WeightedEnsemble_L2 ... Training model for up to 59.68s of the
17.97s of remaining time.
        -165.3939
                         = Validation score
                                              (-mean absolute error)
                = Training runtime
        0.0s
                = Validation runtime
Fitting 9 L2 models ...
Fitting model: LightGBMXT_BAG_L2 ... Training model for up to 17.65s of the
17.63s of remaining time.
        Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
        -167.3696
                         = Validation score
                                              (-mean_absolute_error)
        11.57s = Training
                              runtime
        1.42s
              = Validation runtime
```

```
of remaining time.
            Fitting 8 child models (S1F1 - S1F8) | Fitting with
    ParallelLocalFoldFittingStrategy
            -176.7452
                             = Validation score (-mean absolute error)
            2.62s
                     = Training
                                  runtime
            0.16s
                     = Validation runtime
    Completed 1/20 k-fold bagging repeats ...
    Fitting model: WeightedEnsemble_L3 ... Training model for up to 59.68s of the
    -4.08s of remaining time.
            -167.2361
                             = Validation score
                                                  (-mean_absolute_error)
            0.27s
                   = Training
                                  runtime
                     = Validation runtime
            0.0s
    AutoGluon training complete, total runtime = 64.4s ... Best model:
    "WeightedEnsemble_L2"
    TabularPredictor saved. To load, use: predictor =
    TabularPredictor.load("AutogluonModels/submission_79_A/")
[]: loc = "B"
     print(f"Training model for location {loc}...")
     predictor = TabularPredictor(label=label, eval_metric=metric,__
      →path=f"AutogluonModels/{new_filename}_{loc}").
     fit(train_data[train_data["location"] == loc], time_limit=time_limit,u
      ⇔presets=presets)
     predictors[1] = predictor
    Warning: path already exists! This predictor may overwrite an existing
    predictor! path="AutogluonModels/submission_79_B"
    Presets specified: ['best quality']
    Stack configuration (auto_stack=True): num_stack_levels=1, num_bag_folds=8,
    num bag sets=20
    Beginning AutoGluon training ... Time limit = 60s
    AutoGluon will save models to "AutogluonModels/submission_79_B/"
    AutoGluon Version: 0.8.2
    Python Version:
                        3.10.12
    Operating System:
                       Linux
    Platform Machine:
                        x86_64
    Platform Version: #1 SMP Debian 5.10.191-1 (2023-08-16)
    Disk Space Avail: 102.13 GB / 105.09 GB (97.2%)
    Train Data Rows:
                        32844
    Train Data Columns: 50
    Label Column: y
    Preprocessing data ...
    AutoGluon infers your prediction problem is: 'regression' (because dtype of
    label-column == float and many unique label-values observed).
            Label info (max, min, mean, stddev): (1152.3, -0.0, 96.82478, 193.94649)
            If 'regression' is not the correct problem_type, please manually specify
    the problem_type parameter during predictor init (You may specify problem_type
```

Fitting model: LightGBM_BAG_L2 ... Training model for up to 1.83s of the 1.82s

```
as one of: ['binary', 'multiclass', 'regression'])
Using Feature Generators to preprocess the data ...
Fitting AutoMLPipelineFeatureGenerator...
        Available Memory:
                                             31161.25 MB
        Train Data (Original) Memory Usage: 14.78 MB (0.0% of available memory)
        Inferring data type of each feature based on column values. Set
feature_metadata_in to manually specify special dtypes of the features.
        Stage 1 Generators:
                Fitting AsTypeFeatureGenerator...
                        Note: Converting 2 features to boolean dtype as they
only contain 2 unique values.
        Stage 2 Generators:
                Fitting FillNaFeatureGenerator...
        Stage 3 Generators:
                Fitting IdentityFeatureGenerator...
        Stage 4 Generators:
                Fitting DropUniqueFeatureGenerator...
Training model for location B...
        Stage 5 Generators:
                Fitting DropDuplicatesFeatureGenerator...
        Useless Original Features (Count: 1): ['location']
                These features carry no predictive signal and should be manually
investigated.
                This is typically a feature which has the same value for all
rows.
                These features do not need to be present at inference time.
        Types of features in original data (raw dtype, special dtypes):
                ('float', []) : 44 | ['absolute_humidity_2m:gm3',
'air_density_2m:kgm3', 'ceiling_height_agl:m', 'clear_sky_energy_1h:J',
'clear_sky_rad:W', ...]
                ('int', []) : 5 | ['hour', 'weekday', 'is_weekend', 'month',
'year']
        Types of features in processed data (raw dtype, special dtypes):
                ('float', [])
                                  : 43 | ['absolute humidity 2m:gm3',
'air_density_2m:kgm3', 'ceiling_height_agl:m', 'clear_sky_energy_1h:J',
'clear_sky_rad:W', ...]
                ('int', [])
                               : 4 | ['hour', 'weekday', 'month', 'year']
                ('int', ['bool']): 2 | ['elevation:m', 'is_weekend']
        0.2s = Fit runtime
        49 features in original data used to generate 49 features in processed
data.
        Train Data (Processed) Memory Usage: 12.42 MB (0.0% of available memory)
Data preprocessing and feature engineering runtime = 0.26s ...
AutoGluon will gauge predictive performance using evaluation metric:
'mean_absolute_error'
        This metric's sign has been flipped to adhere to being higher_is_better.
```

The metric score can be multiplied by -1 to get the metric value.

```
To change this, specify the eval_metric parameter of Predictor()
User-specified model hyperparameters to be fit:
₹
        'NN_TORCH': {},
        'GBM': [{'extra trees': True, 'ag args': {'name suffix': 'XT'}}, {},
'GBMLarge'],
        'CAT': {},
        'XGB': {},
        'FASTAI': {},
        'RF': [{'criterion': 'gini', 'ag_args': {'name_suffix': 'Gini',
'problem_types': ['binary', 'multiclass']}}, {'criterion': 'entropy', 'ag_args':
{'name_suffix': 'Entr', 'problem_types': ['binary', 'multiclass']}},
{'criterion': 'squared_error', 'ag_args': {'name_suffix': 'MSE',
'problem_types': ['regression', 'quantile']}}],
        'XT': [{'criterion': 'gini', 'ag_args': {'name_suffix': 'Gini',
'problem_types': ['binary', 'multiclass']}}, {'criterion': 'entropy', 'ag_args':
{'name_suffix': 'Entr', 'problem_types': ['binary', 'multiclass']}},
{'criterion': 'squared_error', 'ag_args': {'name_suffix': 'MSE',
'problem_types': ['regression', 'quantile']}}],
        'KNN': [{'weights': 'uniform', 'ag args': {'name suffix': 'Unif'}},
{'weights': 'distance', 'ag_args': {'name_suffix': 'Dist'}}],
AutoGluon will fit 2 stack levels (L1 to L2) ...
Fitting 11 L1 models ...
Fitting model: KNeighborsUnif_BAG_L1 ... Training model for up to 39.82s of the
59.74s of remaining time.
        -56.8241
                         = Validation score (-mean_absolute_error)
        0.06s
                = Training
                              runtime
        1.64s
                 = Validation runtime
Fitting model: KNeighborsDist_BAG_L1 ... Training model for up to 37.87s of the
57.79s of remaining time.
        -56.7721
                         = Validation score (-mean_absolute_error)
        0.05s
                = Training
                              runtime
        1.56s
                = Validation runtime
Fitting model: LightGBMXT BAG L1 ... Training model for up to 36.15s of the
56.07s of remaining time.
       Fitting 8 child models (S1F1 - S1F8) | Fitting with
ParallelLocalFoldFittingStrategy
        -27.8389
                         = Validation score (-mean_absolute_error)
        31.82s = Training
                              runtime
        21.92s = Validation runtime
Completed 1/20 k-fold bagging repeats ...
Fitting model: WeightedEnsemble_L2 ... Training model for up to 59.74s of the
17.31s of remaining time.
        -27.8389
                         = Validation score (-mean_absolute_error)
        0.35s
                 = Training
                              runtime
        0.0s
                 = Validation runtime
Fitting 9 L2 models ...
```

Fitting model: LightGBMXT_BAG_L2 ... Training model for up to 16.94s of the

3 Submit

```
[]: import pandas as pd
import matplotlib.pyplot as plt

train_data_with_dates = TabularDataset('X_train_raw.csv')
train_data_with_dates["ds"] = pd.to_datetime(train_data_with_dates["ds"])

test_data = TabularDataset('X_test_raw.csv')
test_data["ds"] = pd.to_datetime(test_data["ds"])
#test_data
```

```
[]: test_ids = TabularDataset('test.csv')
  test_ids["time"] = pd.to_datetime(test_ids["time"])
  # merge test_data with test_ids
  test_data_merged = pd.merge(test_data, test_ids, how="inner", right_on=["time", used test_data_merged"], left_on=["ds", "location"])

#test_data_merged
```

```
predictions.append(subset)
[]: # plot predictions for location A, in addition to train data for A
     for loc, idx in location_map.items():
         fig, ax = plt.subplots(figsize=(20, 10))
         # plot train data
         train_data_with_dates[train_data_with_dates["location"] == loc].plot(x='ds',__
      ⇔y='y', ax=ax, label="train data")
         # plot predictions
         predictions[idx].plot(x='ds', y='prediction', ax=ax, label="predictions")
         # title
         ax.set_title(f"Predictions for location {loc}")
[]: # concatenate predictions
     submissions_df = pd.concat(predictions)
     submissions_df = submissions_df[["id", "prediction"]]
     submissions_df
[]: # Save the submission DataFrame to submissions folder, create new name based on
      →last submission, format is submission_<last_submission_number + 1>.csv
     # Save the submission
     print(f"Saving submission to submissions/{new_filename}.csv")
     submissions df.to csv(os.path.join('submissions', f"{new filename}.csv"),
      →index=False)
[]: # save this notebook to submissions folder
     import subprocess
     import os
     subprocess.run(["jupyter", "nbconvert", "--to", "pdf", "--output", os.path.
      ⇒join('notebook_pdfs', f"{new_filename}.pdf"), "autogluon_each_location.
      →ipynb"])
[]: # feature importance
     # location="A"
     # split_time = pd.Timestamp("2022-10-28 22:00:00")
     \# estimated = train_data_with_dates[train_data_with_dates["ds"] >= split_time]
     # estimated = estimated[estimated["location"] == location]
     # predictors[0].feature_importance(feature_stage="original", data=estimated,__
      \hookrightarrow time \ limit=60*10)
[]: # feature importance
     \# observed = train_data_with_dates[train_data_with_dates["ds"] < <math>split_time]
     # observed = observed[observed["location"] == location]
```

⇒join('notebook_pdfs', f"{new_filename}_with_feature_importance.pdf"), ⊔

```
¬"autogluon_each_location.ipynb"])
[]: import subprocess
    def execute_git_command(directory, command):
         """Execute a Git command in the specified directory."""
            result = subprocess.check_output(['git', '-C', directory] + command, |
      ⇔stderr=subprocess.STDOUT)
            return result.decode('utf-8').strip(), True
        except subprocess.CalledProcessError as e:
            print(f"Git command failed with message: {e.output.decode('utf-8').

strip()}")
            return e.output.decode('utf-8').strip(), False
    git_repo_path = "."
    execute_git_command(git_repo_path, ['config', 'user.email', 'you@example.com'])
    execute_git_command(git_repo_path, ['config', 'user.name', 'Your Name'])
    branch_name = new_filename
     # add datetime to branch name
    branch name += f" {pd.Timestamp.now().strftime('%Y-%m-%d %H-%M-%S')}"
    commit msg = "run result"
    execute_git_command(git_repo_path, ['checkout', '-b',branch_name])
    # Navigate to your repo and commit changes
    execute_git_command(git_repo_path, ['add', '.'])
    execute_git_command(git_repo_path, ['commit', '-m',commit_msg])
     # Push to remote
    output, success = execute_git_command(git_repo_path, ['push',_
     # If the push fails, try setting an upstream branch and push again
    if not success and 'upstream' in output:
        print("Attempting to set upstream and push again...")
```

```
execute_git_command(git_repo_path, ['push', '--set-upstream',_

s'origin',branch_name])
execute_git_command(git_repo_path, ['push', 'origin', branch_name])
execute_git_command(git_repo_path, ['checkout', 'main'])
```